WHAT IS CLAIMED IS:

1. A method for tracking trader history and profiling trading behavior, said method comprising the steps of:

acquiring transaction data relating to a financial instrument;

converting said transaction data into a trade record;

acquiring external market data relating to said financial instrument; and

correlating said external market data to said trade record.

2. The method as in claim 1, wherein said transaction data comprises buy transactions and sell transactions of said financial instrument.

3. The method as in claim 1, wherein said step of converting said transaction data to said trade record further comprises calculating a open position of a trader and determining when said position becomes zero.

4. The method as in claim 1, wherein said external market data comprises fundamental data and technical data.

5. The method as in claim 1, wherein said step of correlating said external market data to said trade record further comprises the steps of

calculating a first value for a plurality of technical indicators, said first value of technical indicators being determined at a time of a transaction;

sorting said first values of technical indicators into categories; and

appending said first value of said category of technical indicators to said trade record.

6. The method as in claim 1, wherein said step of correlating said external market data to said trade record further comprises the steps of

calculating a second value for a plurality of trade statistics, said second value of trade measures being determined at a time of a transaction;

sorting said second values of trade statistics into categories; and

appending said second value of said category of trade measures to said trade record.

7. The method of claim 1, wherein said step of correlating said external market data to said trade record further comprises the steps of

calculating a open position of a trader;

recreating fluctuations in said trader's profit and loss in predetermined time intervals beginning at a time of said open position to simulate said trader's performance; and

storing said trader's performance data in a multidimensional database whereby said data can be viewed in various formats to allow said trader to analyze said trader's trading performance against various financial market valuables.

8. The method of claim 1, wherein said step of correlating said external market data to said trade record further comprises the steps of

calculating open positions of a plurality of traders of a financial brokerage firm;

recreating fluctuations in said traders' profit and loss in predetermined time intervals beginning at a time of said open positions to simulate said traders' performance; and

storing said traders' performance data in a multidimensional database whereby said data can be viewed in various formats to allow said financial brokerage firm to analyze said traders' trading performance against various financial market valuables to determine said financial brokerage firm's trading strategy.

9. The method as in claim 1, wherein said step of acquiring said external market data executes once a day after a financial market stops trading.

10. The method as in claim 1, wherein said step of acquiring said external market data executes continuously in real time.

11. The method as in claim 1, further comprising the step of monitoring said correlation of said external market data to said trade record to determine consistent relationships of trading success.

12. A data analysis system for tracking trader history and profiling trading behavior, said data analysis system comprising:

a first input means for acquiring transaction data relating to a financial instrument;

a means for converting said transaction data into a trade record;

a second input means for acquiring external market data relating to said financial instrument; and

a processing means for correlating said external market data to said trade record.

13. A data analysis system as in claim 12, further comprising a storage means for storing said correlated data.

14. A data analysis system as in claim 12, further comprising a display means for displaying said correlated data in the form of graphs and tables.

15. A data analysis system as in claim 14, wherein said display means being a computer terminal.

16. A data analysis system as in claim 12, wherein said transaction data comprises buy transactions and sell transactions.

17. A data analysis system as in claim 12, wherein said external market data comprises fundamental data and technical data.

18. A data analysis system as in claim 12, wherein said first input means being a direct connection with a transaction source computer system.

19. A data analysis system as in claim 12, wherein said first input means being a manual input.

20. A data analysis system as in claim 12, wherein said second input means being a direct connection to an external securities information vendor, said direct connection being a one-way communication link.

21. A data analysis system as in claim 12, wherein said second input means being a real-time external market data feed.

22. A data analysis system as in claim 12, further comprising an artificial intelligence means for monitoring said correlation of said external market data to said trade record to determine consistent relationships of trading success.

23. A data analysis system as in claim 12, wherein said first input means, said converting means, said second input means and said processor means reside on an implementing server.

24. A data analysis system as in claim 23, wherein said implementing server being connected to a global information system.

25. A data analysis system as in claim 23, wherein said implementing server being connected to a local area network.

26. A data analysis system as in claim 23, wherein said implementing server being connected to an intranet.